

Daily MTM Report

Daily summary for 18/08/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
R153 On 31/08/2010 Bond			9.62000		9.76000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.96500		9.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.70000		8.86500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.85300		10.80000			0.00	0	0.00
R201 On 21/12/2014 Bond			9.05500		9.20500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.95500		9.12000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.92500		9.09000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.06500		9.21500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.91000		9.07500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.38500		8.54500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 15/09/2008 Currency Future			7.76690		7.95180		0.00	238,335,093.40	30,686	129,479.00
\$ / R On 12/12/2008 Currency Future			7.94200		8.13320		0.00	426,803,080.00	53,740	63,791.00
\$ / R On 16/03/2009 Currency Future			8.11190		8.31190		0.00	44,647,897.60	5,504	11,611.00
£ / R On 15/09/2008 Currency Future			14.47170		14.78840		0.00	72,358.50	5	2,284.00
£ / R On 12/12/2008 Currency Future			14.69510		15.02230		0.00	955,181.50	65	4,133.00
£ / R On 16/03/2009 Currency Future			14.92260		15.26310		0.00	69,539,316.00	4,660	9,768.00
€ / R On 15/09/2008 Currency Future			11.40440		11.66620		0.00	798,308.00	70	15,186.00
€ / R On 12/12/2008 Currency Future			11.60210		11.87260		0.00	35,096,352.50	3,025	18,729.00
€ / R On 16/03/2009 Currency Future			11.79930		12.08130		0.00	34,217,970.00	2,900	4,098.00
ALBI On 06/11/2008 Index Future			273.45700		271.16300		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			67,328.00000	87,192	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			5,698.00000	2,622	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			281.67300		279.31000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			287.46500		287.46500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.11400		115.70700		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.60200		119.18300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.09600		122.66400		0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			275.70000		273.58500		0.00	0.00	0	97.00
GOVI On 06/11/2008 jGovi	274.00	Call			24,020.00000	35,057	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			28,170.00000	18,057	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			283.98350		281.80500		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			292.28000		290.03600		0.00	0.00	0	0.00
ILBI On 06/11/2008 Index Future			334.06000		334.96900		0.00	0.00	0	1.00
ILBI On 05/02/2009 Index Future			343.68000		344.60500		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			354.32200		354.32200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.05500		11.21000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.86200		10.01200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J186 On 21/12/2026 jSwap			8.93500		9.11800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.85100		10.01200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.68700		9.85100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.51700		9.68900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.41100		9.58500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.07500		12.07500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.93200		12.01400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.93200		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.47200		11.59600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.47200		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.87300		11.02500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.87300		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.24800		10.51500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.83600		10.06800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.34800		10.55400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			9.99000		10.20200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			9.69400		9.89900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.33800		9.50600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.46100		9.64200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.31300		9.49600		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.05000		9.22200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			9.12900		9.30700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.02000		9.19900		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.71300		11.71500		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.85800		11.86400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.98000		11.98700		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.91700		11.92100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.05400		12.05900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			261.87200		258.79400		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			269.74000		266.56900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 07/05/2009 Index Future			277.62000		274.35500		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.31700		9.47000		3.00	434,120.16	4	8,980.00
R153 On 06/11/2008 Bond Future	9.25	Call			451.00000	553	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			823.00000	667	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			8.87700		9.05800		3.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			1,761.00000	1,955	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			388.00000	314	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.30000		8.51900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,320.00000	2,475	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,406.00000	1,286	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.84100		9.00700		8.80	0.00	0	7,518.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,427.00000	1,803	8.75	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,916.00000	2,333	8.75	0.00	0	0.00
R157 On 06/11/2008 Bond Future	9.50	Call			3,774.00000	4,454	8.90	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			981.00000	703	8.90	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	10.25	Call			7,126.00000	7,995	9.20	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			245.00000	155	9.20	0.00	0	300.00
R157 On 05/02/2009 Bond Future			8.69600		8.87000		8.80	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	8.75	Call			2,772.00000	3,239	8.75	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			3,448.00000	2,933	8.75	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			4,269.00000	4,875	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			2,158.00000	1,782	8.85	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			7,116.00000	7,892	9.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			977.00000	771	9.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Call			5,142.00000	5,812	8.90	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			1,668.00000	1,356	8.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.54000		8.72400		8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,473.00000	5,062	8.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			2,971.00000	2,546	8.70	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.61200		8.77500		0.00	0.00	0	4,905.00
R186 On 06/11/2008 Bond Future	8.50	Call			252.00000	651	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			3,064.00000	1,809	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.50700		8.67300		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			5,758.00000	7,364	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			141.00000	51	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.40500		8.57500		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			4,785.00000	6,253	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			582.00000	304	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.55500		10.80000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			697.00000	594	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 06/11/2008 Bond Future	8.75	Put			1,304.00000	1,423	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.90900		10.80000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,437.00000	1,422	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,440.00000	1,430	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.68000		10.80000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,758.00000	1,766	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,698.00000	1,671	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.91400		9.06900		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			412.00000	629	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,884.00000	1,390	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			8.75500		8.91900		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			2,229.00000	2,740	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			763.00000	538	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.59400		8.76700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,971.00000	3,508	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			893.00000	673	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.83700		9.01100		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			107.00000	244	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,147.00000	2,262	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.69600		8.87700		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,677.00000	3,498	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			551.00000	318	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.55200		8.74100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,497.00000	3,245	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,028.00000	684	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.82400		8.98700		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			99.00000	230	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,220.00000	2,321	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.69300		8.86200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,824.00000	3,687	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			440.00000	240	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.56400		8.74000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,578.00000	3,346	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			980.00000	646	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.89400		9.05000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			34.00000	59	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,245.00000	3,659	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.68000		8.84500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			2,202.00000	2,645	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			679.00000	493	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 07/05/2009 Bond Future			8.46500	8.64000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		2,396.00000	2,815	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		1,081.00000	853	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.81100	8.98400		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		72.00000	198	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,241.00000	2,251	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.68800	8.86700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		2,775.00000	3,737	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		372.00000	180	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.57300	8.75700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		2,435.00000	3,272	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		904.00000	558	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.30600	8.46800		0.00	0.00	0	6,890.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	2	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		6,549.00000	5,148	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.21900	8.38300		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call		5,079.00000	6,496	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		29.00000	6	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.13400	8.30100		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		5,806.00000	7,259	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		48.00000	14	0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			272.09300	269.98300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			280.26800	278.09500		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.45600	286.21700		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.73330	6.84960		0.00	215,465.60	32	2,241.00
ZAAD On 12/12/2008 Currency Future			6.80890	6.93040		0.00	544,712.00	80	5,188.00
ZAAD On 16/03/2009 Currency Future			6.89100	7.01930		0.00	689,100.00	100	160.00
Total for Derivatives:							852,348,955.26	100,871	313,236.00
Grand Total:							852,348,955.26	100,871	313,236.00